PATENT & TRADEMARK OFFICE
DEC 17 2004

Fig. 1

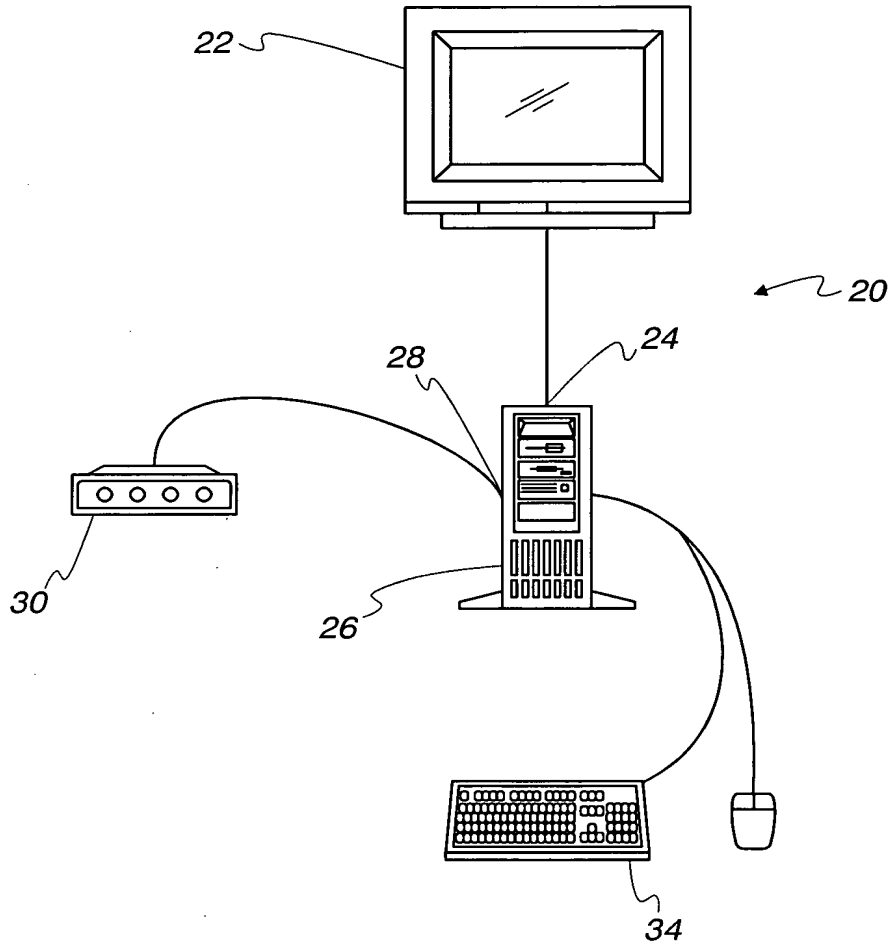

Fig. 2a

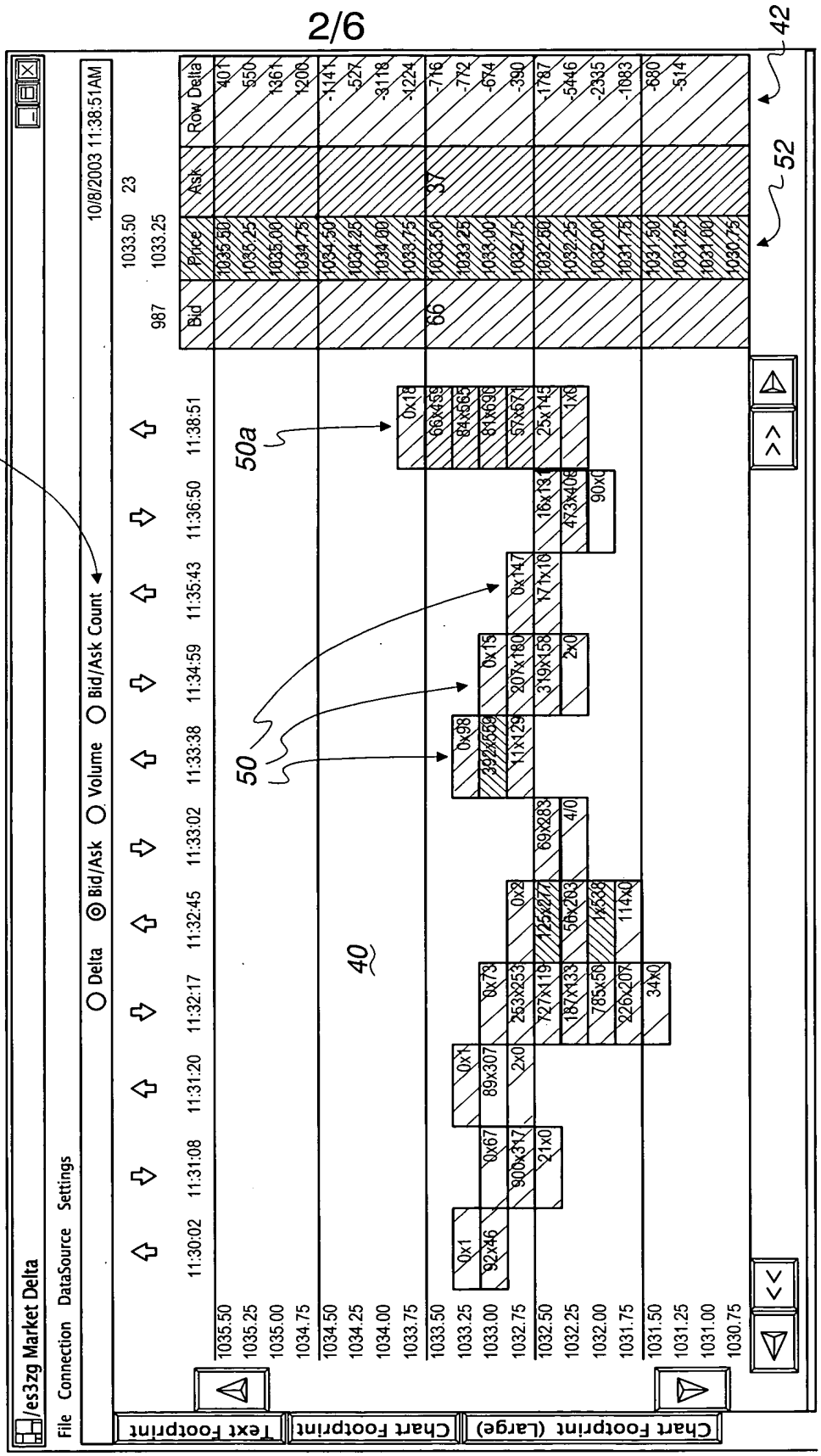
92
42
52
50
50a
40
/es3zg Market Delta
File Connection DataSource Settings
Delta
Bid/Ask
Volume
Bid/Ask Count
10/8/2003 11:38:51AM
Bid
Price
Ask
Row Delta
Chart Footprint (Large)
Chart Footprint
Text Footprint

Fig. 2

Fig. 2a
Fig. 2b

Fig. 2b

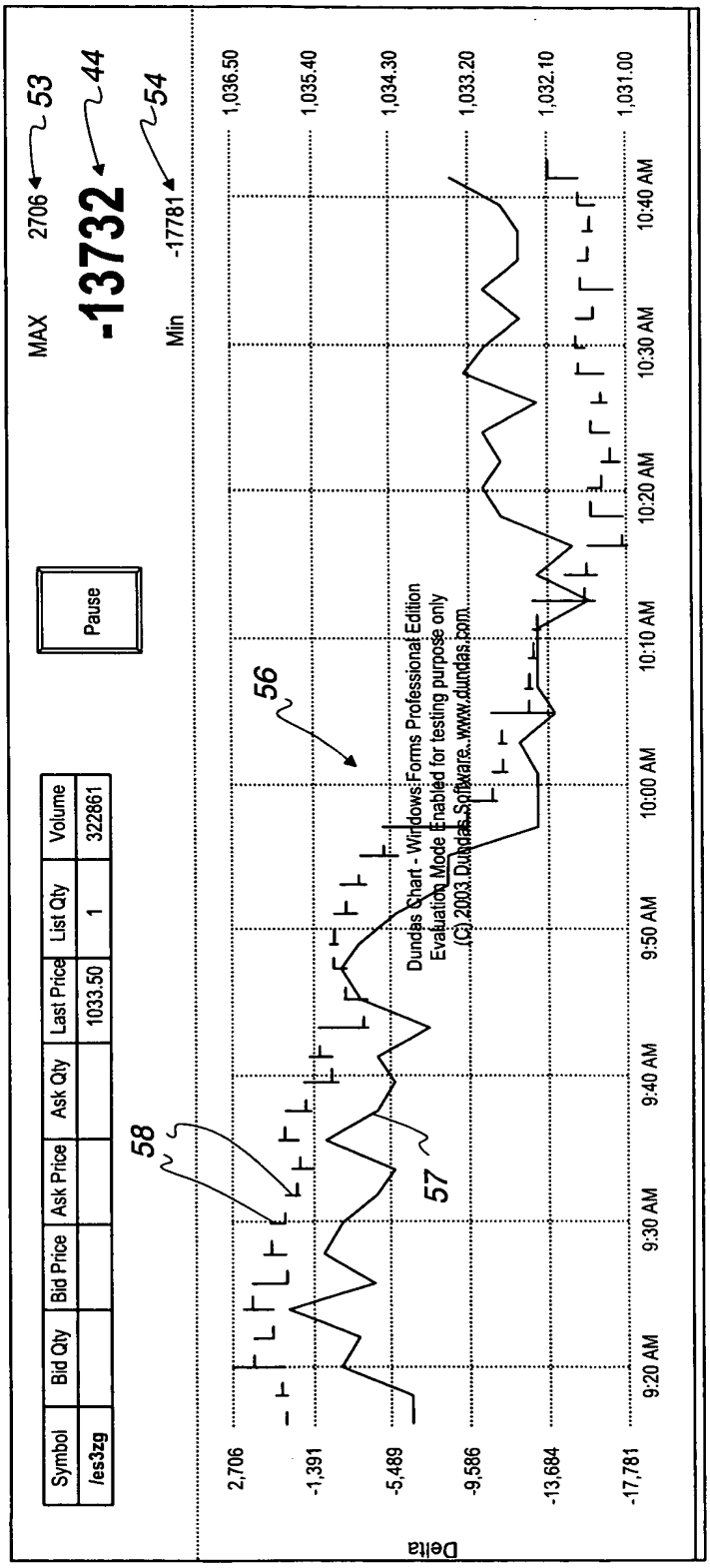

Fig. 3

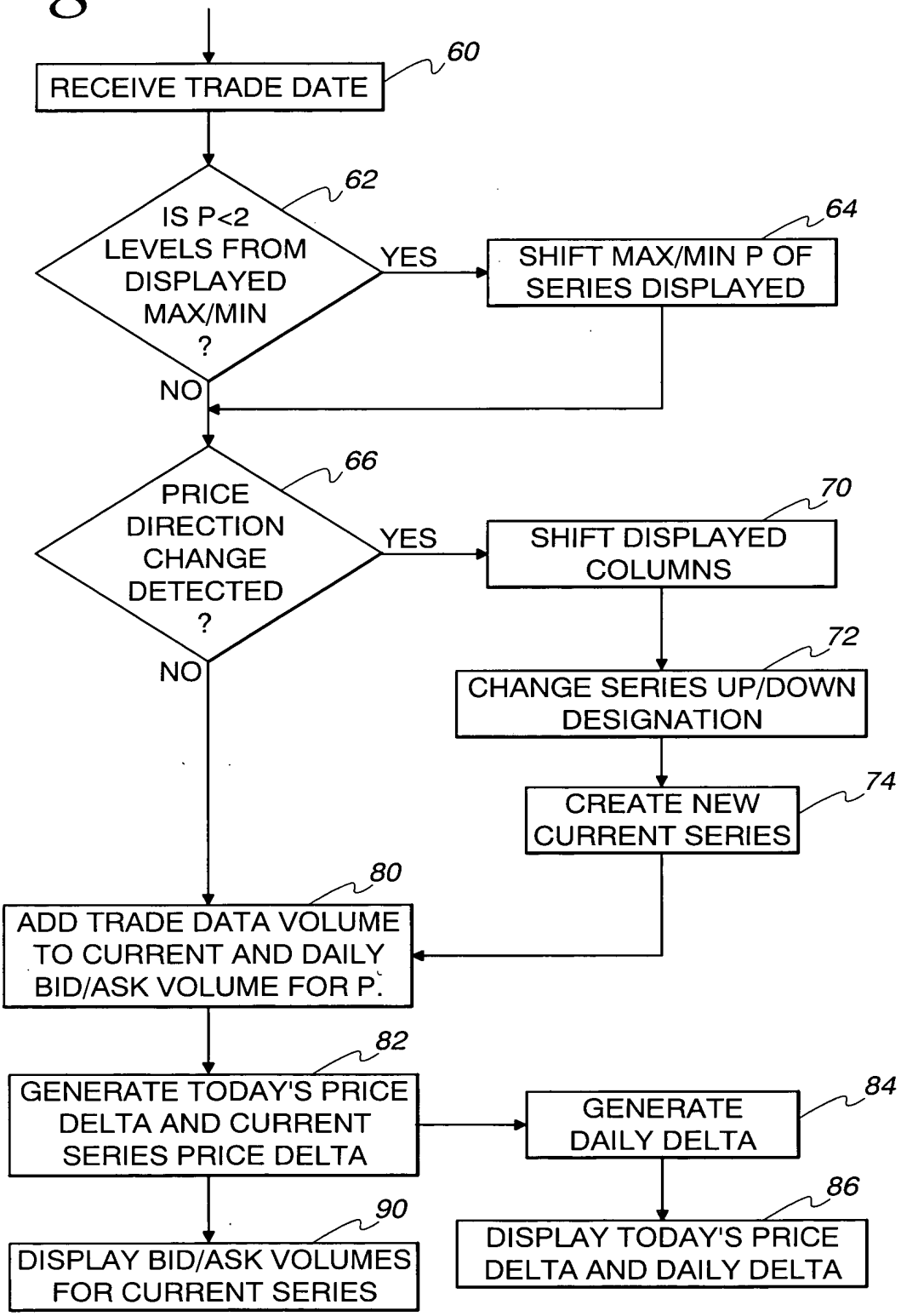
RECEIVE TRADE DATE
60
IS P<2 LEVELS FROM DISPLAYED MAX/MIN ?
62
YES
SHIFT MAX/MIN P OF SERIES DISPLAYED
64
NO
PRICE DIRECTION CHANGE DETECTED ?
66
YES
SHIFT DISPLAYED COLUMNS
70
NO
CHANGE SERIES UP/DOWN DESIGNATION
72
CREATE NEW CURRENT SERIES
74
ADD TRADE DATA VOLUME TO CURRENT AND DAILY BID/ASK VOLUME FOR P.
80
GENERATE TODAY'S PRICE DELTA AND CURRENT SERIES PRICE DELTA
82
GENERATE DAILY DELTA
84
DISPLAY TODAY'S PRICE DELTA AND DAILY DELTA
86
DISPLAY BID/ASK VOLUMES FOR CURRENT SERIES
90

Fig. 4a

50

50a

				Bid	Price	Ask	Row Delta
					992.00		
5X8		4X5			991.75		1
4X7	7X2	7X7			991.50		0
5X3	2X4		6X6		991.25	2	0
	4X1		5X4	3	991.00		-3
	10X2				990.75		
					990.50		

54

Fig. 4b

50a

				Bid	Price	Ask	Row Delta
					992.00		
13		9			991.75		1
11	9	14			991.50		0
8	6		12		991.25	2	0
	5		9	3	991.00		-3
	12				990.75		
					990.50		

Fig. 4c

50a

				Bid	Price	Ask	Row Delta
					992.00		
3		1			991.75		1
3	-5	0			991.50		0
-2	2		0		991.25	2	0
	-3		-1	3	991.00		-3
	-8				990.75		
					990.50		

54

Fig. 5

	A	B	C	D
1				0 x 10
2	5 x 8		2 x 8	2 x 9
3	4 x 7	7 x 2	7 x 7	4 x 10
4	5 x 3	2 x 4	7 x 7	2 x 5
5		4 x 1	7 x 2	3 x 6
6		10 x 2	8 x 2	5 x 2
7			10 x 0	
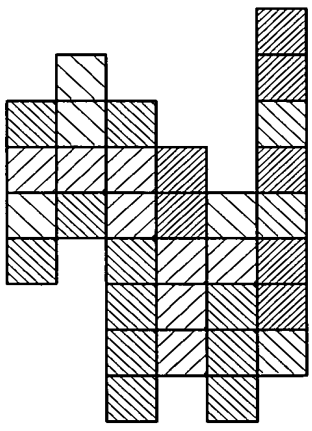
Fig. 6